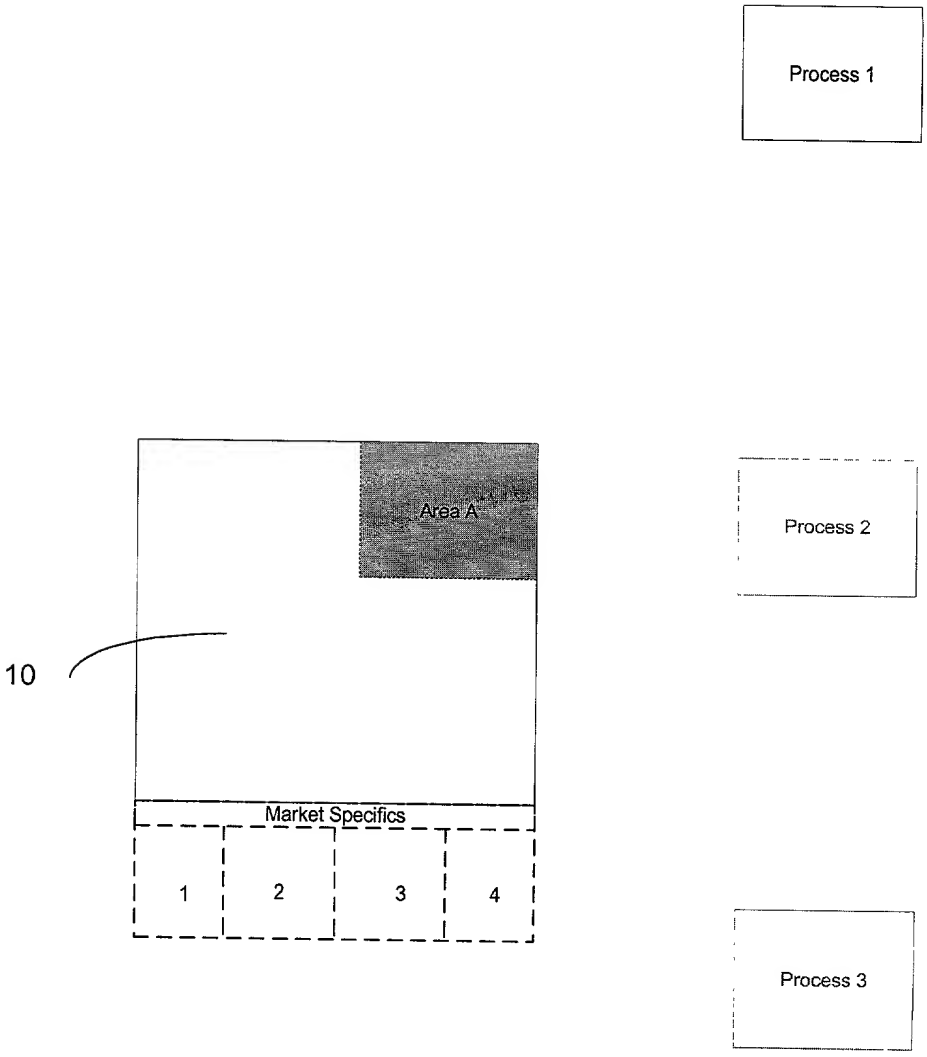

Process 1
Area A
Process 2
10
Market Specifics
1
2
3
4
Process 3

Figure 1

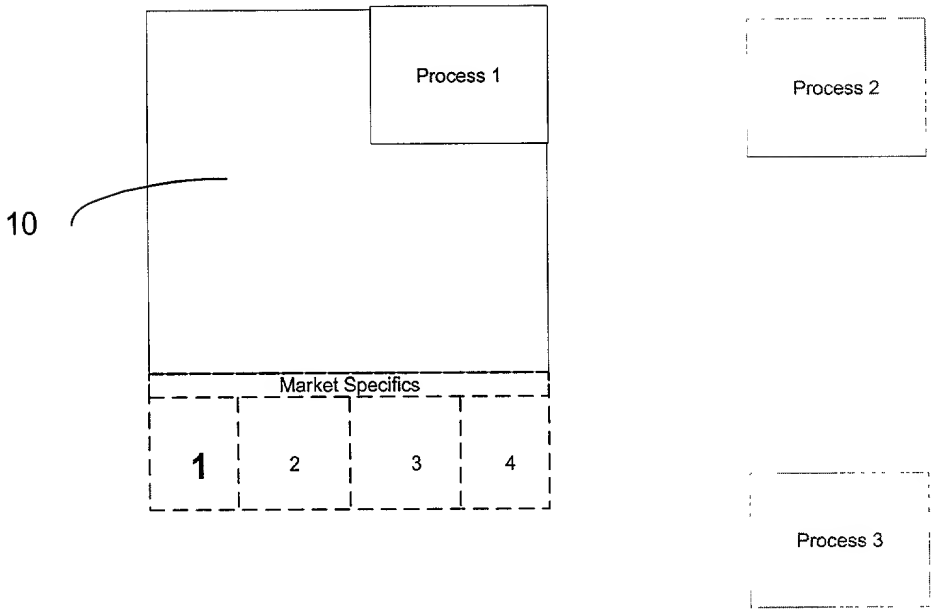


Figure 2

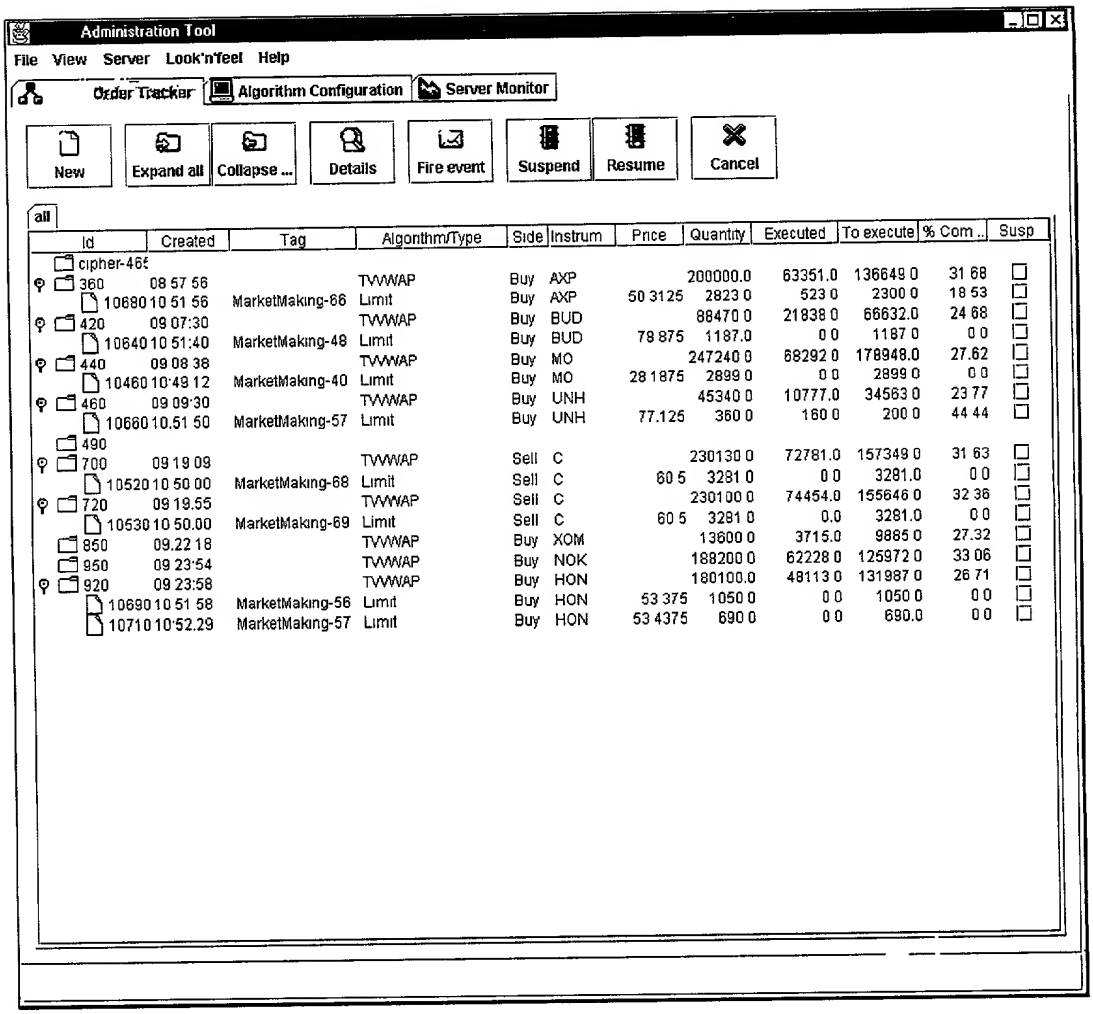

Administration Tool
File View Server Look'n'feel Help
Order Tracker
Algorithm Configuration
Server Monitor
New
Expand all
Collapse ...
Details
Fire event
Suspend
Resume
Cancel
all
Id Created Tag Algorithm/Type Side Instrum Price Quantity Executed To execute % Com .. Susp
cipher-46
360 08 57 56 TWWAP Buy AXP 200000.0 63351.0 136649.0 31.68
10680 10 51 56 MarketMaking-66 Limit Buy AXP 50.3125 2823.0 523.0 2300.0 18.53
420 09 07:30 TWWAP Buy BUD 88470.0 21838.0 66632.0 24.68
10640 10 51:40 MarketMaking-48 Limit Buy BUD 78.875 1187.0 0.0 1187.0 0.0
440 09 08 38 TWWAP Buy MO 247240.0 68292.0 178948.0 27.62
10460 10:49 12 MarketMaking-40 Limit Buy MO 28.1875 2899.0 0.0 2899.0 0.0
460 09 09:30 TWWAP Buy UNH 45340.0 10777.0 34563.0 23.77
10660 10.51 50 MarketMaking-57 Limit Buy UNH 77.125 360.0 160.0 200.0 44.44
490
700 09 19 09 TWWAP Sell C 230130.0 72781.0 157349.0 31.63
10520 10 50 00 MarketMaking-68 Limit Sell C 60.5 3281.0 0.0 3281.0 0.0
720 09 19.55 TWWAP Sell C 230100.0 74454.0 155646.0 32.36
10530 10 50.00 MarketMaking-69 Limit Sell C 60.5 3281.0 0.0 3281.0 0.0
850 09.22 18 TWWAP Buy XOM 13600.0 3715.0 9885.0 27.32
950 09 23:54 TWWAP Buy NOK 188200.0 62228.0 125972.0 33.06
920 09 23:58 TWWAP Buy HON 180100.0 48113.0 131987.0 26.71
10690 10 51 58 MarketMaking-56 Limit Buy HON 53.375 1050.0 0.0 1050.0 0.0
10710 10:52.29 MarketMaking-57 Limit Buy HON 53.4375 690.0 0.0 690.0 0.0

Figure 3

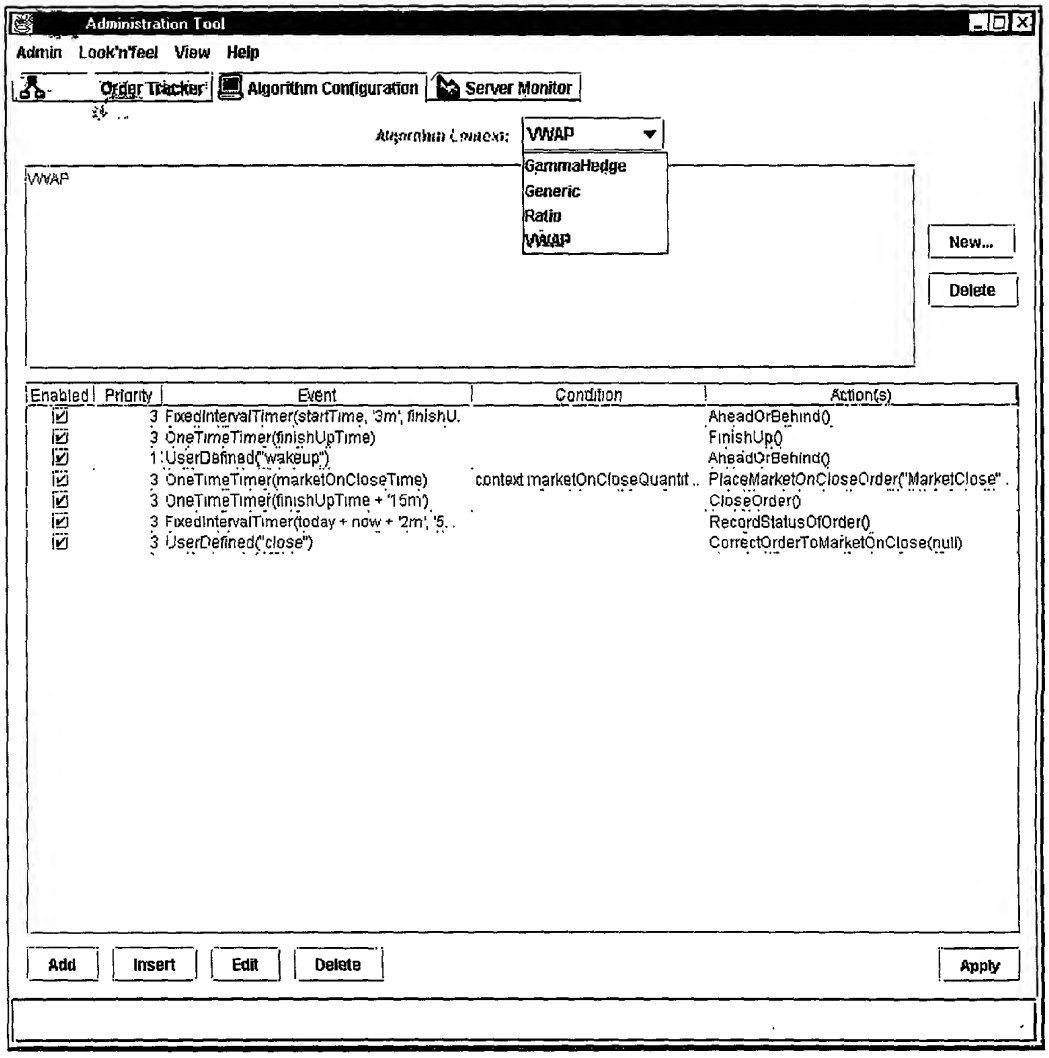

Administration Tool
Admin
Look'n'feel
View
Help
Order Tracker
Algorithm Configuration
Server Monitor
Algorithm Context:
VWAP
GammaHedge
Generic
Ratio
VWAP
VWAP
New...
Delete
Enabled
Priority
Event
Condition
Action(s)
3 FixedIntervalTimer(startTime, '3m', finishU..
AheadOrBehind()
3 OneTimeTimer(finishUpTime)
FinishUp()
1 UserDefined("wakeup")
AheadOrBehind()
3 OneTimeTimer(marketOnCloseTime)
context.marketOnCloseQuantit..
PlaceMarketOnCloseOrder("MarketClose"..
3 OneTimeTimer(finishUpTime + '15m')
CloseOrder()
3 FixedIntervalTimer(today + now + '2m', '5..
RecordStatusOfOrder()
3 UserDefined("close")
CorrectOrderToMarketOnClose(null)
Add
Insert
Edit
Delete
Apply

Figure 4

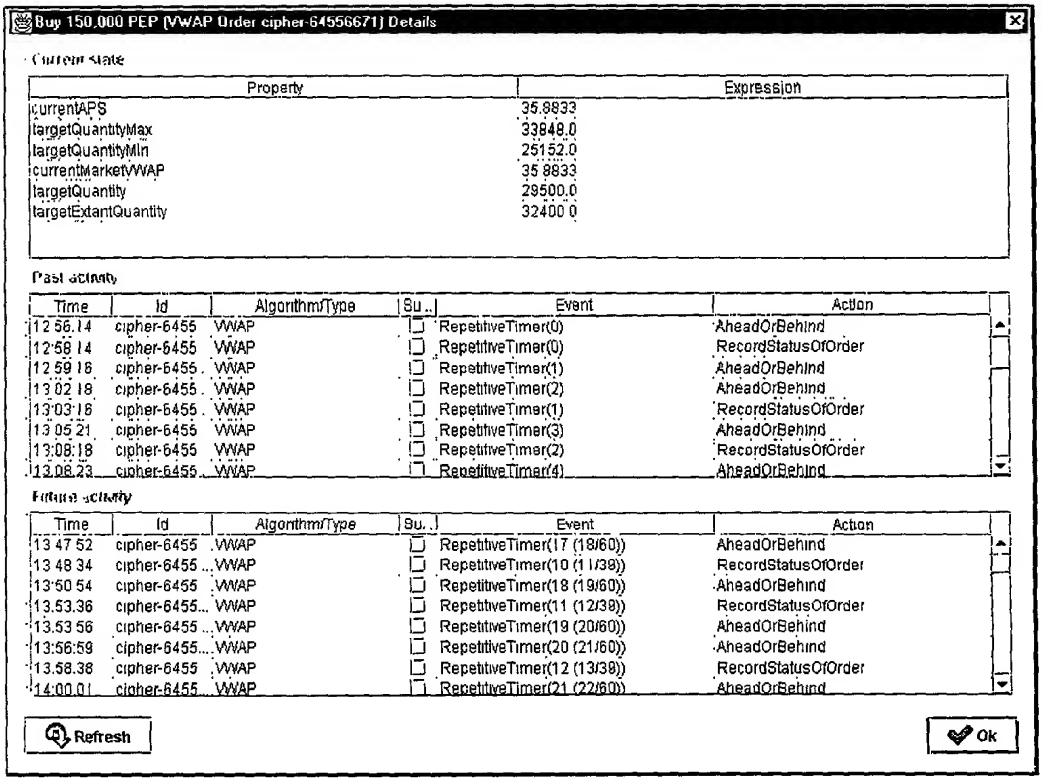
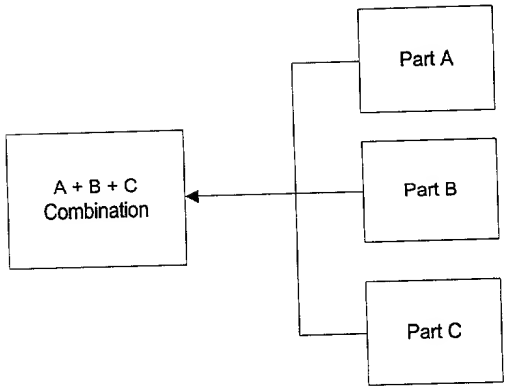
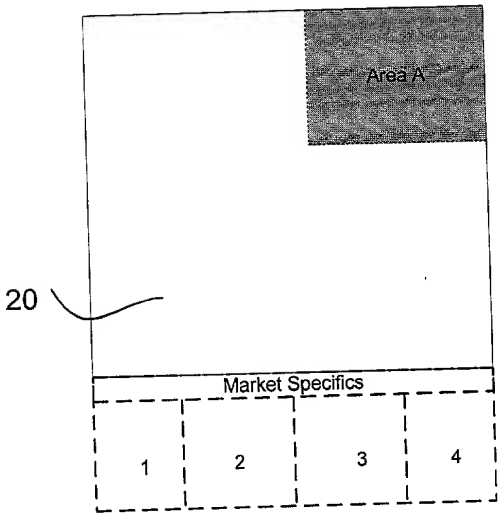
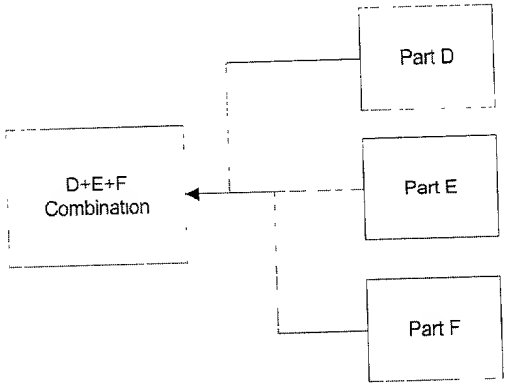
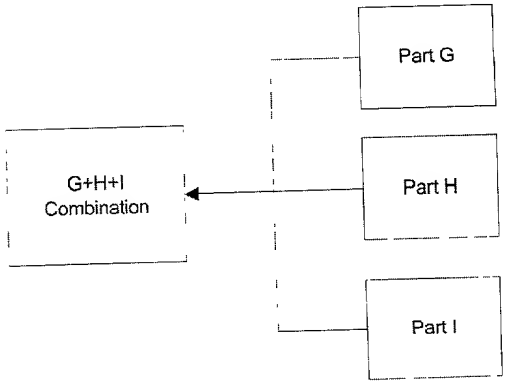

Buy 150,000 PEP (VWAP Order cipher-64556671) Details
Current state
Property
Expression
currentAPS
35.8833
targetQuantityMax
33848.0
targetQuantityMin
25152.0
currentMarketVWAP
35.8833
targetQuantity
29500.0
targetExtantQuantity
32400.0
Past activity
Time
Id
AlgorithmType
Su..
Event
Action
12:56:14 cipher-6455 VWAP RepetitiveTimer(0) AheadOrBehind
12:58:14 cipher-6455 VWAP RepetitiveTimer(0) RecordStatusOfOrder
12:59:16 cipher-6455 VWAP RepetitiveTimer(1) AheadOrBehind
13:02:18 cipher-6455 VWAP RepetitiveTimer(2) AheadOrBehind
13:03:18 cipher-6455 VWAP RepetitiveTimer(1) RecordStatusOfOrder
13:05:21 cipher-6455 VWAP RepetitiveTimer(3) AheadOrBehind
13:08:18 cipher-6455 VWAP RepetitiveTimer(2) RecordStatusOfOrder
13:08:23 cipher-6455 VWAP RepetitiveTimer(4) AheadOrBehind
Future activity
Time
Id
AlgorithmType
Su..
Event
Action
13:47:52 cipher-6455 VWAP RepetitiveTimer(17 (18/60)) AheadOrBehind
13:48:34 cipher-6455 VWAP RepetitiveTimer(10 (11/39)) RecordStatusOfOrder
13:50:54 cipher-6455 VWAP RepetitiveTimer(18 (19/60)) AheadOrBehind
13:53:36 cipher-6455 VWAP RepetitiveTimer(11 (12/39)) RecordStatusOfOrder
13:53:56 cipher-6455 VWAP RepetitiveTimer(19 (20/60)) AheadOrBehind
13:56:59 cipher-6455 VWAP RepetitiveTimer(20 (21/60)) AheadOrBehind
13:58:38 cipher-6455 VWAP RepetitiveTimer(12 (13/39)) RecordStatusOfOrder
14:00:01 cipher-6455 VWAP RepetitiveTimer(21 (22/60)) AheadOrBehind
Refresh
Ok

Figure 5


Part A
A + B + C
Combination
Part B
Part C


Area A
20
Market Specifics
1
2
3
4


Part D
D+E+F
Combination
Part E
Part F


Part G
G+H+I
Combination
Part H
Part I

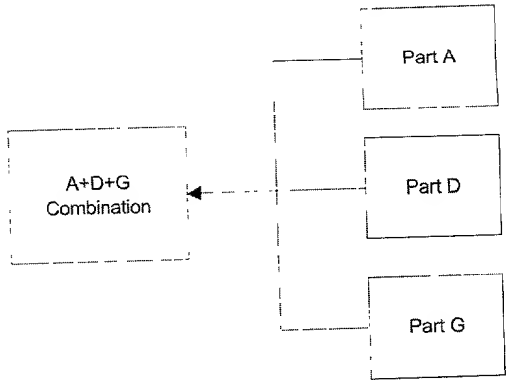
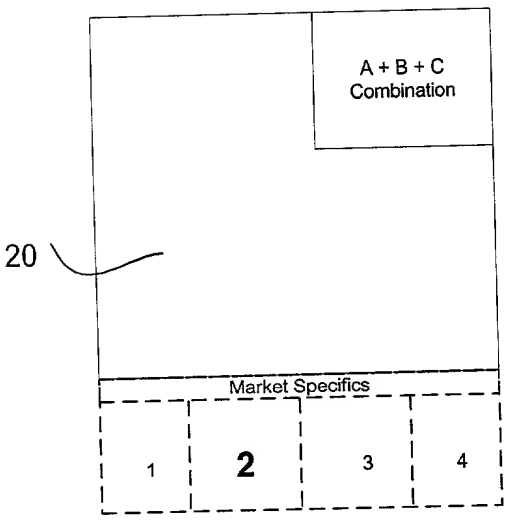

Part A
A+D+G
Combination
Part D
Part G

Figure 6


A + B + C
Combination
20
Market Specifics
1
2
3
4

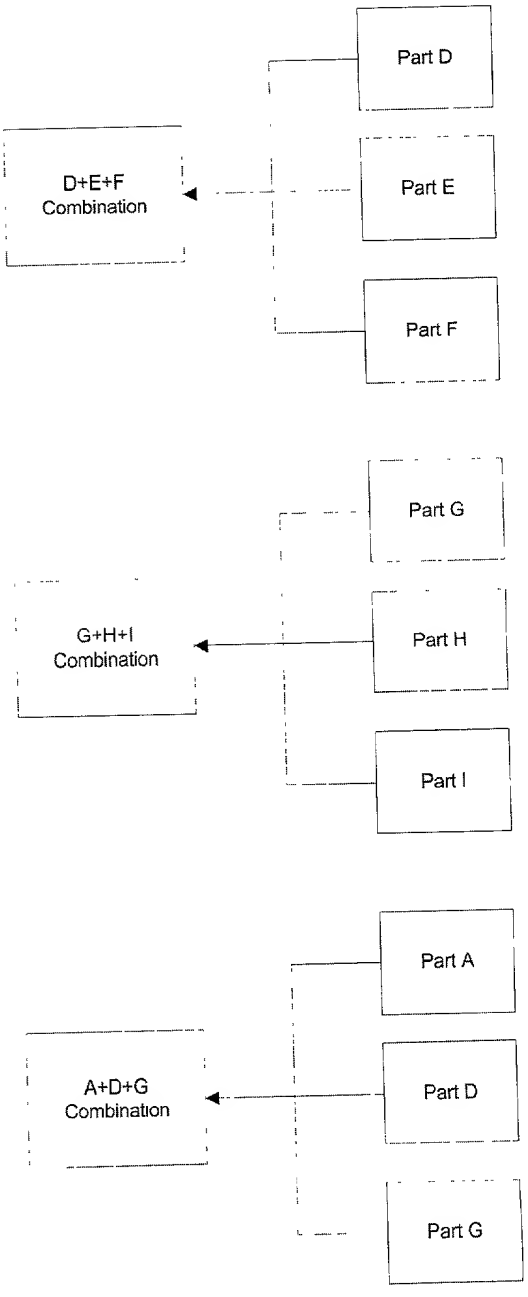

Part D
D+E+F
Combination
Part E
Part F
Part G
G+H+I
Combination
Part H
Part I
Part A
A+D+G
Combination
Part D
Part G

Figure 7

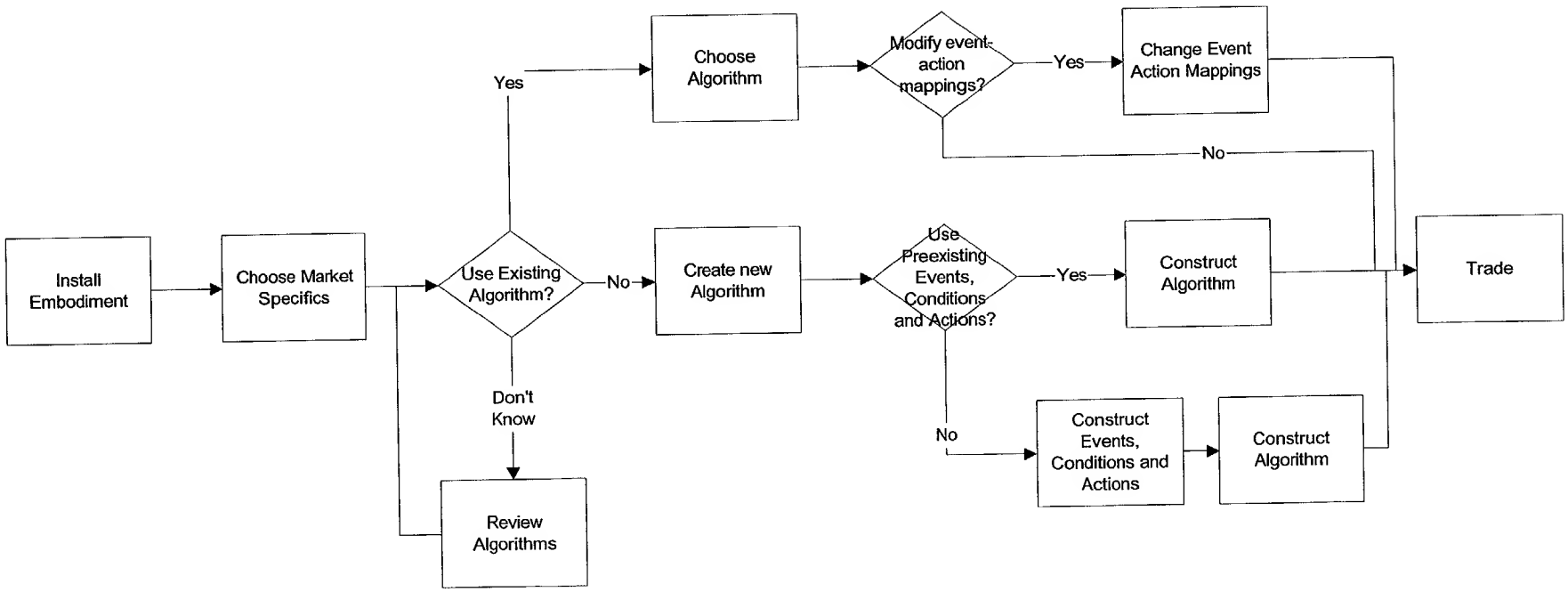

Install Embodiment
Choose Market Specifics
Use Existing Algorithm?
Yes
Choose Algorithm
Modify event-action mappings?
Yes
Change Event Action Mappings
No
No
Create new Algorithm
Use Preexisting Events, Conditions and Actions?
Yes
Construct Algorithm
Don't Know
Review Algorithms
No
Construct Events, Conditions and Actions
Construct Algorithm
Trade

Figure 8

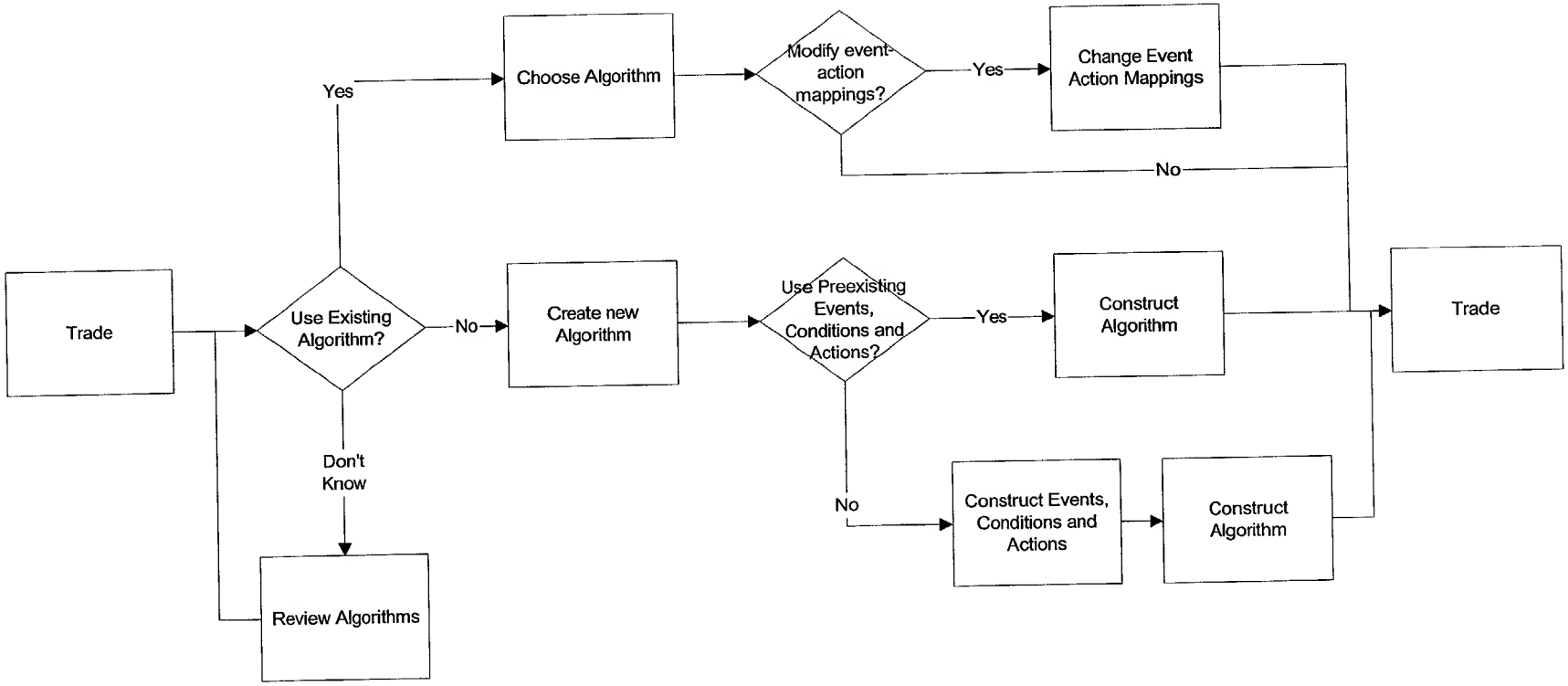

Trade
Use Existing Algorithm?
Yes
Choose Algorithm
Modify event-action mappings?
Yes
Change Event Action Mappings
No
No
Create new Algorithm
Use Preexisting Events, Conditions and Actions?
Yes
Construct Algorithm
Trade
Don't Know
Review Algorithms
No
Construct Events, Conditions and Actions
Construct Algorithm

Figure 9